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A Novel One Step Forecasting Scheme For Time Like And Hyper Time Like Systems

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DEDICATION

This text is dedicated to the all compassionate *Creator* of the *Universe*.

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1 INTRODUCTION

Forecasting has been a very important cultural and engineering problem for mankind since the dawn of civilization. Detailed astronomical calendars used to be prepared by former civilizations to estimate the duration, time and intensity of seasonal changes such as sunlight, cloud cover, precipitation, etc. Since then, humankind has made great progress in the area of forecasting.

Since time immemorial, Hindu, Arabic, Western and Chineese Astrologers, Mathematicians and Statisticians have been using the Sequence of Primes and its Asymmetry Quantification Functions for forecasting Time Series Sequences, as Prime Sequence is an example of a system whose Asymmetry Entropy is ever increasing.

In this research investigation, keeping in view the limitations of Time Series Analysis, a new and novel Forecasting Scheme For Any Reals Time Series Sequence is Developed by the author. For Error Analysis, the given Sequence along with its Forecasted Value is Reversed and we use author's Forecasting Model to predict the last value of this Reversed Sequence (i.e., which is the First Value of the given Sequence), by deliberately omitting it for prediction purposes. This gives us the Error, if any. In Forecasting Science, the most popular method currently in use is Time Series Analysis. The application of Time Series Analysis method is a very lengthy and circuitous and is also not always infallible.

Some Limitations Of Time Series Analysis Method are:

1.Time Series Analysis method uses Linear Regression Scheme for its ARIMA Models (Auto Regressive Integrated Moving Average Models) and Linear Regression has the following limitations:

a)Linear Regression Is Limited to Linear Relationships

b)Linear Regression Only Looks at the Mean of the Dependent Variable

c)Linear Regression Is Sensitive to Outliers

d)The Time Series Data Must Be Independent

2.The ACF (Auto Correlation Function) and PACF (Partial Auto Correlation Function) used to check the Stationarity condition of the Time Series in not Holistic in the sense that with increasing lag, the Sets Size for which we are finding Correlation keeps decreasing.

3.The Self Organization aspect of the Time Series Sequence is not exploited in holisticness, i.e., to a closed analytic nature, thereby rendering it unable to forecast well some particular type of economics parameters such as sudden lows and sudden highs like economic crises.

4.The Time Series Forecast Error Concept is very complicated.

2 A NOVEL NOTION OF SIMILARITY AND DISSIMILARITY

2.1 A Similarity & Dissimilarity Notion

For any real *a, b,* we define

$$Similarity(a,b) = \begin{cases} \left\{ \dfrac{\min(a,b)}{\max(a,b)} \right\} & if \;\; a,b > 0 \\ 0 & if \;\; ab < 0 \\ \left\{ \dfrac{\min(|a|,|b|)}{\max(|a|,|b|)} \right\} & if \;\; a,b < 0 \end{cases}$$

$$Dissimilarity(a,b) = 1 - Similarity(a,b)$$

3 A NOVEL ONE STEP FORECASTING SCHEME

3.1 Nature of Time Series Sequence To Be Forecasted

For this method, we can consider any Time Series elements with either positive or negative real numbers.

3.2 *Causal One Step Future Average Of Two Real Numbers Based On Similarity & Dissimilarity*

Note: Irrespective of the order, Similarity of a positive number and a negative number is to be considered as zero and Dissimilarity of a positive number and a negative number is to be considered as one.

Given any time series or non-time series sequence (of only two numbers only) of the kind

Case 1: $y_1 < y_2$ *and* $y_1, y_2 > 0$

$S = \{y_1, y_2\}$

We can now write y_{n+1} as

$y_{(n+1)} = y_{(n+1)S} + y_{(n+1)DS}$ where

$$y_{(n+1)S} = \left\{ \frac{y_1 Similarity(y_1, y_1) + y_2 Similarity(y_2, y_1) + y_2 Similarity(y_2, y_2)}{Similarity(y_1, y_1) + Similarity(y_2, y_1) + Similarity(y_2, y_2)} \right\}$$

$$y_{(n+1)S} = \left\{ \frac{y_1 Dissimilarity(y_1, y_1) + y_2 Dissimilarity(y_2, y_1) + y_2 Dissimilarity(y_2, y_2)}{Dissimilarity(y_1, y_1) + Dissimilarity(y_2, y_1) + Dissimilarity(y_2, y_2)} \right\}$$

In short, we call the Causal One Step Forecast of $S = \{y_1, y_2\}$

as $COSFF(y_1, y_2)$.

Case 2: $y_1 > y_2$ *and* $y_1, y_2 > 0$

$S = \{y_1, y_2\}$

Here, first we find the $COSFF(y_2, y_1) = y_{3(2,1)}$

And set up an equation as follows:

$COSFF(y_{3(2,1)}, y_2) = y_1$

and solve for $y_{3(2,1)}$ from the above equation. Here, we have to assume that

Case a: $y_{3(2,1)} < y_2$ *and* $y_{3(2,1)} > 0$

Case b: $y_{3(2,1)} < y_2$ *and* $y_{3(2,1)} < 0$

Finally, we chose the case for which the Error (see last Chapter) is least.

Case 3: $y_1 > y_2$ *and* $y_1, y_2 < 0$

$S = \{y_1, y_2\}$

Then, $COSFF(y_1, y_2) = -\{COSFF(y_1, y_2)$ *for the case of* $y_1 < y_2$ *and* $y_1, y_2 < 0\}$

Case 4: $y_1 < y_2$ *and* $y_1, y_2 < 0$

$S = \{y_1, y_2\}$

Then, $COSFF(y_1, y_2) = -\{COSFF(y_1, y_2)$ *for the case of* $y_1 > y_2$ *and* $y_1, y_2 > 0\}$

Case 5: $y_1 < y_2$ *and* $y_1 < 0, y_2 > 0$

$S = \{y_1, y_2\}$

Then,
$COSFF(y_1, y_2) = \{COSFF(y_1, y_2)$ *formula for the case of* $y_1 < y_2$ *and* $y_1, y_2 > 0\}$

Case 6: $y_1 > y_2$ *and* $y_1 > 0, y_2 < 0$

$S = \{y_1, y_2\}$

Then, $COSFF(y_1, y_2) = \left\{ \begin{array}{c} COSFF(y_1, y_2) \text{ formula scheme for the case of} \\ y_1 > y_2 \text{ and } y_1, y_2 > 0 \end{array} \right\}$

Case 7: $COSFF(y, y) = y$

irrespective of the sign of y.

3.3 Novel One Step Forecasting Scheme For A given Time Series of Two Real Numbers

Given any time series or non-time series sequence {here specifically these being the Sequence of Primes, starting from 1} of the kind

$$S = \{y_1, y_2, y_3, ..., y_{n-1}, y_n\}$$

Here, firstly, we find the COSFF of y_1 and y_2 as $COSFF(y_1, y_2)$ as y_{3Pre} using the appropriate case formula among the seven cases for y_1 and y_2. We then find the COSFF of y_{3Pre} and y_3 as y_{4Pre}. We keep repeating this procedure till we get y_{nPre}. We then find the COSFF of y_{nPre} and y_n to get y_{n+1}, the Causal One Step Future Forecast of the given Time Series.

3.4 Forecast For Hyper Time Like Series

Given any time series or non-time series sequence of the kind $S=\{y_1, y_2, y_3.....,y_{n-1}, y_n\}$, firstly, we write the following relationships:

$COSFF\{y_1, y_2\}=c_{y_1y_2}$

$COSFF\{c_{y_1y_2}, y_3\}=c_{y_1y_2y_3}$

……

……

……

$COSFF\{c_{y_1y_2y_3.....y_{n-2}}, y_{n-1}\}=c_{y_1y_2y_3.....y_{n-1}}$

$COSFF\{c_{y_1y_2y_3.....y_{n-2}y_{n-1}}, y_n\}=c_{y_1y_2y_3.....y_n}=y_{n+1}$

We now form another series

$T1=\{y_3-c_{y_1y_2}\},\{y_4-c_{y_1y_2y3}\},\{y_5-c_{y_1y_2y_3y4}\}.....,\{y_n-c_{y_1y_2y_3.....y_{n-2}y_{n-1}}\}$ and find its next term, say $T1_{f1}$. And again, we form such an above series like $T1$ for the series $T1$ (without including $T1_{f1}$) , named $T2$ and find its next term, say $T2_{f1}$. We repeat this procedure, so on so forth till the following relationship is satisfied:

$COSFF\{Tk(last\ but\ one\ term), Tk(lastterm)\}=Tk_{f1}$

where k is a positive integer at the exhaustion of the above scheme, ie., when the aforestated condition is satisfied.

We write the final forecast as

$$\langle y_{n+1}\rangle = y_{n+1}+\sum_{f=1}^{k} Tf_1$$

3.5 *Finding All The Sub-Series Of A Given Series Evaluated With All Holistic Variable Periodicities Of Time Instants Computed With Respect To The Causal One Step Future Forecast Position Of The Given Series*

Here, we find all the Sub-Series of a given Series evaluated with all holistic variable periodicities of time instants computed from the One Step Extrapolate position of the given Series.

Firstly, we position a dummy point such as 0 in the *Causal One Step Future Forecast* position of the given Series, i.e., at the $(n+1)^{th}$ term position if the series contains n terms.

We then reverse this thusly augmented series. We then use the general term $y_{pk-(p-1)}$ (where p goes from 2 onwards integrally till exhaustion*, and k goes from 1 onwards integrally till exhaustion*, to find all the elements of the sub series, by keeping p fixed and varying k. This gives us for example for $p = 2$ and $k = 1, 2, 3\ldots$, the sequence with element position numbers 1, 3, 5, 7, ……of the given mother sequence. For $p = 3$ and $k = 1, 2, 3,\ldots$, we get a sequence with element position numbers 1, 4, 7, 10, ……of the given mother sequence. For $p = 4$ and $k = 1, 2, 3,\ldots$, we get a sequence with element position numbers 1, 5, 9, 13, ……of the given mother sequence. And so on, so forth. We finally reverse these sequences and omit the last 0 term (in the thusly reversed sequences). The thusly gotten series are the Sub-Series of a given series evaluated with all holistic variable periodicities of time instants computed with respect to the Causal One Step Future Forecast Position of the given series.

For Example:

If $S = [1 \quad 2 \quad 3 \quad 5 \quad 7 \quad 11 \quad 13 \quad 17 \quad 19]$

Then all its sub series are given by

$S2 = [2 \quad 5 \quad 11 \quad 17]$

$S3 = [1 \quad 5 \quad 13]$

$S4 = [2 \quad 11]$

3.6 *Computation Of Causal One Step Future Forecast Of A Given Series Via The Computation Of The Weighted Sum Of Causal One Step Future Forecast Points Of All Its Sub-Series (Of A Given Series Evaluated With All Holistic Variable Periodicities Of Time Instants Computed With Respect To The Causal One Step Future Forecast Position Of The Given Series) Inclusive Of Itself*

Firstly, we consider a given series and compute all its sub-series as detailed already.

We then find the Causal One Step Future Forecasts points of each of the sub series inclusive of the given series.

We then compute weights for each of the Extrapolate points of all the afore-computed series (inclusive of the given series) as

$w_i = \frac{y_{(n+1)i}}{\sum_{i=1}^{z} y_{(n+1)i}}$ where $y_{(n+1)i}$ is the Causal One Step Future Forecast Of the i^{th} Sub-Series, (inclusive of the given series) and z being the number of all such Sub-Series, (inclusive of the given series).

We finally computed the Weighted sum (Average) of the Causal One Step Future Forecast points of all its sub-series (of a given series evaluated with all holistic variable periodicities of time instants computed with respect to the one step extrapolate position of the given series) inclusive of itself. We call this as the Holistic Causal One Step Future Forecast point of the given Series.

That is, the ensemble forecast is given by

$$\langle y_{n+1} \rangle = \frac{\sum_{i=1}^{z} w_i y_{(n+1)i}}{\sum_{i=1}^{z} w_i}$$

3.7 Improving the Accuracy Of The Result Via Weighted Average Ensembling

Important Note: We can note that for the Series S1 of the above Example, we can further improve its Causal One Step Future Forecast by considering the weighted average of all its sub series including itself. This value when used in the weighted average of the series of concern and context here, gives us even better answer !

3.8 Causal One Step Future Average Of A Series Greater Than Two Numbers

Case 1: When all the Series elements are positive and monotonically increasing:

Given any time series or non-time series sequence of the kind

$S = \{y_1, y_2, y_3 ....., y_{n-1}, y_n\}$

We can now write y_{n+1} as

$$y_{n+1} = y_{(n+1)S} + y_{(n+1)DS} = COSFFS\{y_1, y_2, y_3 ....., y_{n-1}, y_n\}$$

where

$$y_{(n+1)S} = \frac{\sum_{i=1}^{n} y_i \sum_{j=1}^{i} \{Similarity(y_i, y_j)\}}{\sum_{i=1}^{n} \sum_{j=1}^{i} \{Similarity(y_i, y_j)\}}$$

and

$$y_{(n+1)DS} = \frac{\sum_{i=1}^{n} y_i \sum_{j=1}^{i} Sign\{Dissimilarity(y_i, y_j)\}}{\sum_{i=1}^{n} \sum_{j=1}^{i} \{Dissimilarity(y_i, y_j)\}}$$

Case 2: When all the Series elements are positive and monotonically decreasing:

Given any time series or non-time series sequence of the kind

$S = \{y_1, y_2, y_3 ....., y_{n-1}, y_n\}$

We can now write y_{n+1} as follows:

We first write another series as follows:

$S_R = \{y_n, y_{n-1}, y_{n-2} ....., y_2, y_1\}$

We then set up an equation as follows:

$COSFFS\{y_{n+1}, y_n, y_{n-1}, y_{n-2} ....., y_2\} = y_1$

and solve for y_{n+1} from the above equation.

Here, we have to assume that

Case a: $y_{n+1} < y_n \ \ and \ y_{n+1} > 0$

Case b: $y_{n+1} < y_n \ \ and \ y_{n+1} < 0$

Finally, we chose the case for which the Error (see last Chapter) is least.

4 ERROR ANALYSIS

4.1 Error Analysis

For the given Time Series of concern, we find the $(y_{n+1})^{th}$ term using all the previous terms of the given sequence, and then we omit the first term of this sequence, include the newly found forecast, i.e., the $(y_{n+1})^{th}$ term, and reverse this sequence to find the forecast for the first term. The ratio of (the Difference between the First term and the thusly Forecasted First Term) to the First Term gives us the Efficiency of the Forecast. One minus the Efficiency Of the Forecast gives us the Error of the Forecast.

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Category: Mathematical Physics

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Category: Mathematical Physics

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Category: Statistics

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Authors: Ramesh Chandra Bagadi
Category: Statistics

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Category: General Mathematics

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Category: Number Theory

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[183] **viXra:1612.0059** *submitted on 2016-12-05 07:58:35*, (31 unique-IP downloads)

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[146] **viXra:1606.0154** *submitted on 2016-06-15 07:31:44*, (29 unique-IP downloads)

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Category: General Mathematics

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Category: General Mathematics

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[51] **viXra:1512.0358** *submitted on 2015-12-18 07:17:57*, (36 unique-IP downloads)

Removing And/ Or Minimizing The Redundancies In The Primality Of Any Aspect Of Concern {Version II}
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Category: General Mathematics

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Recursion Scheme Of The Sequence Of Primes {Of Second (2nd) Order Space}
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Theory Of 'Complementable Bounds' And 'Universe(s) In Parallel' Of Any Sequence Of Primes Of RthOrder Space
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The Synonymity Between The Five Elements Of (At) Planet Earth And The Five Digits Of Human Palm
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Complete Recursive Subsets Of Any Set Of Concern And/ Or Orthogonal Universes In Parallel Of Any Set Of Concern In Completeness (Version II)
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Comments

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ABOUT THE AUTHOR

After serving in the Engineering domain as a Graduate Teaching Assistant, Assistant Professor, Associate Professor & Head during 1999-2019, now, Mr. Ramesh Chandra Bagadi is currently splitting his time as a *Technology Entrepreneur* developing solutions to latest cutting edge technologies of the futuristic kind and as an *Author Of Self Help Books*. He has received his Bachelors of Civil Engineering from Osmania University, India and a Masters each in Engineering Mechanics, Civil & Environmental Engineering, Physics from the University Of Wisconsin-Madison, USA. He is also a Registered Chartered Engineer and Fellow of The Institution Of Engineers, India.

Notes